

CLAIMS

What is claimed is:

1. A method for attributing investment portfolio performance comprising:
 5 identifying at least one fixed income security that contributes to the performance of an investment portfolio; and
 decomposing the performance of the identified fixed income security into at least one component that corresponds to the performance attributed to at least one investment strategy that contributes to the performance of the identified fixed income security.

10 2. The method of claim 1, wherein the at least one component comprises a fixed income allocation component and a currency allocation component, and wherein the currency allocation component comprises a return attributed to strategies associated with currencies, and the fixed income allocation component comprises a return attributed to fixed income
 15 securities.

3. The method of claim 2, wherein the return attributed to the fixed income allocation component is a hedged return.

20 4. The method of claim 2, comprising decomposing the fixed income component into at least one component that corresponds to an investment strategy associated with fixed income security asset management.

25 5. The method of claim 2, comprising decomposing the fixed income allocation component into at least one of:
 a yield curve management strategy component,
 a sector allocation strategy component, and
 a security selection strategy component.

30 6. The method of claim 2, comprising decomposing the fixed income allocation component into at least one of:
 a duration allocation strategy component,

a curve positioning strategy component,
a market allocation component,
a sector allocation strategy component, and
a security selection strategy component.

5

7. The method of claim 2, comprising decomposing the fixed income allocation component into at least one component that corresponds to a driver along which the investment strategy is set.

10

8. The method of claim 2, comprising decomposing the fixed income allocation component into at least one strategy driven by interest rate or yield changes.

9. The method of claim 2, comprising decomposing the fixed income allocation component is into at least one of:

15

a duration allocation strategy component,
a curve positioning strategy component, and
a market allocation strategy component.

20

10. A method for attributing investment portfolio performance comprising:
identifying at least one fixed income security that contributes to the performance of an investment portfolio; and

decomposing the performance of the identified fixed income security into at least one component that corresponds to the performance attributed to at least one investment strategy that contributes to the performance of the identified fixed income security, the investment

25

strategy selected from a group consisting of:

a currency allocation component,
a duration allocation strategy component,
a curve positioning strategy component,
a market allocation component,
a sector allocation strategy component, and
a security selection strategy component.

30

11. A system for attributing investment portfolio performance comprising at least one computing device having software associated therewith that when executed performs a method that comprises:

5 identifying at least one fixed income security that contributes to the performance of an investment portfolio; and

decomposing the performance of the identified fixed income security into at least one component that corresponds to the performance attributed to at least one investment strategy that contributes to the performance of the identified fixed income security.

12. The system of claim 11, wherein the at least one component comprises a fixed income allocation component and a currency allocation component, and wherein the currency allocation component comprises a return attributed to strategies associated with currencies, and the fixed income allocation component comprises a return attributed to fixed income securities.

13. The system of claim 12, wherein the return attributed to the fixed income allocation component is a hedged return.

14. The system of claim 12, wherein the method comprises comprising decomposing the fixed income component into at least one component that corresponds to an investment strategy associated with fixed income security asset management.

15. The system of claim 12, wherein the method comprises decomposing the fixed income allocation component into at least one of:
a yield curve management strategy component,
a sector allocation strategy component, and
a security selection strategy component.

-30-

16. The system of claim 12, wherein the method comprises decomposing the fixed income allocation component into at least one of:

- a duration allocation strategy component,
- a curve positioning strategy component,
- 5 a market allocation component,
- a sector allocation strategy component, and
- a security selection strategy component.

17. The system of claim 12, wherein the method comprises decomposing the fixed income allocation component into at least one component that corresponds to a driver along which the investment strategy is set.

18. The system of claim 12, wherein the method comprises comprising decomposing the fixed income allocation component into at least one strategy driven by interest rate or yield changes.

19. The system of claim 12, wherein the method comprises decomposing the fixed income allocation component is into at least one of:

- a duration allocation strategy component,
- 20 a curve positioning strategy component, and
- a market allocation strategy component.

20. A system for attributing investment portfolio performance comprising at least one computing device having software associated therewith that when executed performs a method that comprises:

identifying at least one fixed income security that contributes to the performance of an investment portfolio; and

decomposing the performance of the identified fixed income security into at least one component that corresponds to the performance attributed to at least one investment strategy that contributes to the performance of the identified fixed income security, the investment strategy selected from a group consisting of:

-31-

5 a currency allocation component,
a duration allocation strategy component,
a curve positioning strategy component,
a market allocation component,
a sector allocation strategy component, and
a security selection strategy component.